

July 1993

# Long-distance properties of frozen U(1) Higgs and axially U(1)-gauged four-Fermi models in 1 + 1 dimensions

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## ABSTRACT

We study the long-distance relevance of vortices (instantons) in an  $N$ -component axially U(1)-gauged four-Fermi theory in 1 + 1 dimensions, in which a naive use of  $1/N$  expansion predicts the dynamical Higgs phenomenon. Its general effective lagrangian is found to be a frozen U(1) Higgs model with the gauge-field mass term proportional to an anomaly parameter ( $b$ ). The dual-transformed versions of the effective theory are represented by sine-Gordon systems and recursion-relation analyses are performed. The results suggest that in the gauge-invariant scheme ( $b = 0$ ) vortices are always relevant at long distances, while in non-invariant schemes ( $b > 0$ ) there exists a critical  $N$  above which the long-distance behavior is dominated by a free massless scalar field.

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In a previous paper [1] we have studied the long-distance properties of the quasi (2+1)-dimensional four-Fermi theory with an axial gauge symmetry, in order to get insight into the properties of high- $T_c$  superconductors. Remarkably we found that the model exhibits a Kosterlitz-Thouless (KT) type and a Berezinskii-Kosterlitz-Thouless (BKT) type transition. It is now a natural question to ask whether the model is coupled to an axial gauge field. This question may be well parallel to the question of the Meissner effect in superconductors, namely, if a Meissner effect takes place in the model, it can be applied to quasi two-dimensional superconductors. It is also interesting that the qualitative long-distance properties of the model at low temperature is essentially similar to the properties of the model at high temperature, in which a local gauge symmetry is broken.

On the other hand, four-Fermi interactions have been considered in particle physics as a source of new physics beyond the Standard model [2]. In this context the long-distance properties of the four-Fermi interaction and condensates to the long-distance properties are the main ingredient of these arguments. The long-distance properties of the four-Fermi interaction [3] with a mean-field-type approach have been studied. The long-distance properties of field-theoretical aspects have recently been studied. The long-distance properties of those for gauged models including topological excitations have been studied. In 3+1 dimensions it is not straightforward to study the long-distance effect of topological excitations and other excitations on the lattice. In such situations it would be interesting to study the models with an abelian gauge symmetry. The long-distance properties of the models are tractable. Although results themselves are not conclusive, the long-distance properties and an abelian nature of the gauge field are important and field-theoretical lessons which may be useful for higher-dimensional models with (non-)abelian gauge symmetry.

In view of these backgrounds, we will study the long-distance properties of the non-perturbative long-distance properties of the model.

arXiv:hep-th/9308064 v1 13 Aug 1993

Fermi theory coupled to an axial gauge field in  $1 + 1$  dimensions [7], as a simple model to discuss the dynamical Higgs phenomenon. In standard notations the model is defined with the lagrangian

$$\mathcal{L} = \bar{\psi} \cdot (i \not{\partial} - \sigma - i\gamma_5 \pi + A\gamma_5) \psi - (N/2g^2)(\sigma^2 + \pi^2) - (N/4e^2)F^2, \quad (1.1)$$

where  $g$  and  $e$  are respectively a dimensionless four-Fermi coupling and an axial-vector gauge coupling with a mass dimension, and a dot  $(\cdot)$  means to take a sum over fermion species  $i = 1 \sim N$  (Lorentz indices are suppressed).  $\mathcal{L}$  is invariant under the following axial gauge transformation:

$$\begin{aligned} \psi(x) &\rightarrow e^{i\gamma_5 \varphi(x)} \psi(x), \\ A(x) &\rightarrow A(x) + \partial\varphi, \\ (\sigma + i\pi)(x) &\rightarrow e^{-2i\varphi(x)} (\sigma + i\pi)(x). \end{aligned} \quad (1.2)$$

In their classic paper [7], Gross and Neveu studied the limit  $N \rightarrow \infty$  of (1.1) for fixed  $g^2$  and  $e^2$ . For  $A = 0$ ,  $\mathcal{L}$  is invariant under scale and global chiral transformations. In the limit  $N \rightarrow \infty$  the dynamical breaking of chiral symmetry develops for all non-zero  $g^2$ , and  $\sigma$  acquires a vacuum expectation value (v.e.v.)  $\langle \sigma \rangle = \sigma_c$ , giving a mass to the fermions (dimensional transmutation) [7]. In  $1 + 1$  dimensions, however, this symmetry-broken solution, which we call a *NG vacuum*, is unstable against higher-order corrections of  $1/N$  expansion. Beyond the leading order, uncontrollable infrared divergences appear in the gap equations (cancellation conditions of  $\sigma$  tadpoles:  $\langle \hat{\sigma} \rangle = 0$  where  $\hat{\sigma} \equiv \sigma - \sigma_c$ ) due to the fluctuations of a massless NG boson  $\pi$  (fig.1) and render the leading-order solution meaningless for a general finite  $N$  [8]. The absence of a stable NG vacuum is in accord with the general no-go theorem [9]. The meaningful solution for the non-gauged model was later given by Witten [10], who argued that a stable solution is provided by assuming a v.e.v. only for a modulus field  $\rho$  ( $\langle \rho \rangle = \rho_c$ ) of the order-parameter field

$$\sigma + i\pi = \rho e^{i\chi}, \quad (1.3)$$

but not for a phase field  $\chi$ . At large  $N$  the long-distance behavior is described mainly by a free massless phase field, i.e. with the effective lagrangian

$$\mathcal{L}_\chi = (N/8\pi)(\partial\chi)^2. \quad (1.4)$$

Other terms for  $\chi$  (only) are all of high distances. The chiral  $U(1)$  symmetry KT phase [11, 12]. It is then expected (KT boson) in higher-order diagrams singularity but only supplies finite ren effective lagrangian (1.4). The absence explicitly in the second-order gap equation and would only provide finite renormalization

Thus the vacuum specified by

$$\rho_c \neq 0,$$

which we call a *KT vacuum*, is expected. For  $N$  the long-distance behavior should be the temperature phase of the XY model. power-law decay of a phase-wave correlation

$$\langle e^{-i\chi(x)} e^{i\chi(0)} \rangle$$

where const. stand for some positive constant.

In ref. [7] Gross and Neveu have also considered the case of non-zero axial gauge coupling ( $A \neq 0$ ). Based on the two-point effective action for  $A$  they showed that both of their propagators are screened by the dynamical Higgs mechanism. As a result, the NG boson is screened. We should note that, in contrast to the un-gauged model, the field argument in the gauged model is not valid in  $1 + 1$  dimensions and hence its picture is not reliable. Large fluctuations, whatever the dimension, are important for the NG particle generating an infrared singularity.

Then we would like to ask, to what extent the Higgs phenomenon is correct. A possible source of error comes from *topological excitations* missed in a naive mean-field argument. In dilute-instanton-gas calculations [23], various models usually work toward disorder. However, a naive mean-field argument *if they are*

Another point that should be considered carefully is a subtlety with respect to an axial-gauge invariance, which is also neglected in the old argument [7]. An anomaly could generally emerge if the fermions are integrated with a gauge non-invariant regularization. In  $1 + 1$  dimensions, however, this reflection manifest itself on the effective action just as a contact term  $A^2$  of the axial gauge field [13, 14, 15] and does not bring out a theoretical difficulty; a massive abelian gauge (Proca) theory is quantum-mechanically consistent. Hence, following recent studies of anomalous gauge theories [16, 17], it is natural to consider that the quantum theory of such a type possesses a hidden one-parameter degree of freedom which cannot be uniquely determined from the theoretical consistency. Once such a mass term is allowed it should play an important role in the long-distance physics.

We thus believe it important to study whether the naive argument in favor of a dynamical Higgs mechanism could persist to hold or not even after incorporating above two points.

In  $(1 + 1)$ -dimensional models with an abelian symmetry, the relevant topological excitation is a vortex configuration in a euclidean space-time (instanton). As is suggested from our previous work [1], in order to incorporate vortex configurations in the present four-Fermi theory we should start from the KT vacuum (1.5) keeping a global chiral  $U(1)$  symmetry. This can conveniently be achieved with a radial parametrization of the order-parameter field (1.3) [10, 1]. In sect.2 we will show that a general large- $N$  long-distance effective lagrangian on the KT vacuum consists of a  $U(1)$  Higgs model with a radial fluctuation frozen and of the possible gauge-field mass term, the coefficient ( $\equiv b$ ) of which is arbitrary. We will thus study the long-distance properties of the effective lagrangian in two cases separately, i.e. in a gauge-invariant scheme ( $b = 0$ , sect.3) and in non-invariant (anomalous) schemes ( $b > 0$ , sect.4).

The (normal)  $U(1)$  Higgs model itself is an interesting physical system, for example as effective theories of thin-film superconductors or a helium superfluid threatened by a magnetic field, which in fact contain vortex solutions and some early analyses have been reported [18]. In our knowledges, however, a proper quantum-mechanical treatment of the gauge-vortex dynamics has not yet appeared in references. With the help of a dual transformation, we will develop in sect.3 a renormalization-group (RG) analysis. We first formulate the partition function of

the frozen  $U(1)$  Higgs model with an e system is then equivalent with that of a scalar field. This scalar-vortex system is a vortex chemical-potential controlled by a large chemical potential ( $y \ll 1$ ) can be described by a Gordon (s-G) field theory. In this local effects among vortices using a recursion the analysis is restricted to a small-f an important suggestion about the ph in particular whether there could exist the mean-field treatment is justified a

Then in sect.4 we will study the ge non-invariant scheme, i.e. with a non-2 procedures to the above we will show vortices interacting with both massive a large chemical potential ( $y \ll 1$ ) is and massive s-G fields and the recursion

Sect.5 is devoted to summary and some technical details for deriving m appendix B is presented an approximate for the original  $y = 1$  system in the b

## 2 Effective lagrangian $U(1)$ -gauged four-F

In this section, based on the KT v gauged four-Fermi model (1.1) the large responding to (1.4) for the non-gauge provide a basis on which we can later inve configurations.

In terms of the radial parametriza

four-Fermi system we will consider, is described by the partition function

$$Z = \int \rho \mathcal{D}\rho \mathcal{D}\chi \mathcal{D}A \mathcal{D}\bar{\psi} \mathcal{D}\psi \exp \left\{ i \int d^2x \mathcal{L}' \right\}, \quad (2.1)$$

where a local gauge symmetry is not yet fixed. In (2.1), shifting a modulus field as  $\rho \rightarrow \rho + \rho_c$ , we have

$$\begin{aligned} \mathcal{L}' = & \bar{\psi} \cdot (i \not{\partial} - \rho_c + \not{A} \gamma_5) \psi - (N/4e^2) F^2 - N \rho_c \rho - N \rho^2/2 \\ & - \rho_c \bar{\psi} \cdot (e^{i\chi \gamma_5} - 1) \psi - \rho \bar{\psi} \cdot e^{i\chi \gamma_5} \psi + \text{const.} \end{aligned} \quad (2.2)$$

To the leading order of  $1/N$  expansion, a gap equation (a cancellation condition of  $\rho$  tadpoles  $\langle \rho \rangle = 0$ , corresponding to the diagrams in fig.3) reads

$$0 = \frac{\rho_c}{g^2} - i \int \frac{d^2k}{(2\pi)^2} \text{Tr} \frac{1}{\not{k} - \rho_c}. \quad (2.3)$$

With an ultraviolet cut-off scale  $\Lambda$ , the lowest-lying-energy solution is given by

$$\rho_c = e^{-\pi/g^2} \Lambda = e^{-\pi/g_R^2(\mu)} \mu, \quad (2.4)$$

where a renormalized coupling  $g_R^2$  is defined by

$$g^{-2} = g_R^{-2}(\mu) + (2\pi)^{-1} \ln(\Lambda^2/\mu^2) \quad (2.5)$$

with  $\mu$  a renormalization mass scale.

For all positive region of  $g^2$  the gap  $\rho_c$  is positive and gives fermions a RG-invariant mass satisfying a homogeneous RG equation

$$\left[ \mu(\partial/\partial\mu) + \beta(g_R^2)(\partial/\partial g_R^2) \right] \rho_c = 0, \quad (2.6)$$

with a  $\beta$  function

$$\beta(g_R^2) = \mu(\partial/\partial\mu) g_R^2(\mu) = -(1/\pi)(g_R^2)^2. \quad (2.7)$$

Note that as is in the non-gauged model [10], even if fermions acquire a mass through a non-zero  $\rho_c$  the global chiral symmetry of full  $\mathcal{L}'$  is kept unbroken. In other words, the present KT scheme of the four-Fermi dynamics drives a dimensional transmutation but not a spontaneous breaking of the global chiral symmetry.

Integrating over fermions we obtain  $1/N$ . The long-distance part is contained including their mixing (fig.4). They read

$$S_2 = N \int \frac{d^2p}{(2\pi)^2}$$

with

$$\begin{aligned} \mathcal{L}_{\text{inv.}}(p) &= (2e^2)^{-1} A^\mu(-p) \\ &\quad + (2\pi)^{-1} \rho_c^2 U(p) \\ \mathcal{L}_{\text{anom.}}(p) &= (2\pi)^{-1} b A^\mu(-p) \end{aligned}$$

where  $A^\mu(p)$  and  $\chi(p)$  represent Fourier transforms. Here  $U$  and  $V$  are functions of  $p^2$  and  $\rho_c^2$

$$\begin{aligned} U(p^2, \rho_c^2) &= \frac{2}{\sqrt{p^2(p^2 - 4\rho_c^2)}} \\ V(p^2, \rho_c^2) &= (\rho_c^2 U - 1)/p^2 \end{aligned}$$

They have the following well-defined de

$$\begin{aligned} \rho_c^2 U(-\partial^2, \rho_c^2) &= 1 \\ V(-\partial^2, \rho_c^2) &= 0 \end{aligned}$$

accompanied by inverse powers of (mass). It consists of two parts: one is a locally invariant contact mass term, the other is a non-invariant contact mass term. In the evaluation of a local contribution to the anomaly [13, 14, 15]. In (2.10) a parameter in the literatures of anomalous gauge coupling depending on a regularization procedure.

Since an ultraviolet regularization is used in the polarization diagram (fig.4(a)), it is sufficient to use the following Pauli-Villars

$$\mathcal{L}_{\text{PV}} = \bar{\psi}_1^{\text{PV}} \cdot (i \not{\partial} + b_1 \not{A} + \Lambda) \psi_1^{\text{PV}}$$

with  $b_1^2 + b_2^2 = 1$ , the condition required for the cancellation of apparent logarithmic divergences. Of course, other regularization prescriptions such as a point-splitting method would also be available. In the present Pauli-Villars method, starting from  $\mathcal{L}' + \mathcal{L}_{\text{PV}}$ , we in fact obtain (2.8) with  $b$  in (2.10) given explicitly by

$$b = -1 + b_1^2 - b_2^2 = 2(b_1^2 - 1), \quad (2.14)$$

which is an arbitrary constant.<sup>2</sup>

$\mathcal{L}_{\text{inv.}}$  in (2.9) is (axially) gauge invariant and one should get only this part provided he imposes the gauge invariance on the gauge-field vacuum polarization by employing, for example, the above Pauli-Villars method with the special choice  $b_1 = 1$  ( $b_2 = 0$ ). Alternatively, for the practical purpose this gauge-invariant result is most easily achieved by use of the dimensional regularization, defined only in momentum integrals with all algebras of  $\gamma^\mu$  matrices unchanged from those of two-dimensional ones (a dimensional reduction) [20], or that with an assumption that  $\gamma_5$  anticommutes with all  $\gamma^\mu$  matrices in continuous  $d$  dimensions [21]. In this gauge-invariant system (2.9), if  $\chi$  is single valued, we can absorb it into a gauge-invariant vector field

$$B^\mu(p) = A^\mu(p) + (ip^\mu/2)\chi(p), \quad (2.15)$$

and a  $\chi$  integration is decoupled from the theory. Then, eq.(2.9) is reduced to a free part of the neutral massive vector theory with the propagator  $D_{\mu\nu}$

$$iD_{\mu\nu}(p) = e^2(g_{\mu\nu} - (p_\mu p_\nu/p^2))(p^2 - \alpha)^{-1} - (\pi/\rho_c^2 U)(p_\mu p_\nu/p^2), \quad (2.16)$$

which possesses a pole at  $p^2 = \alpha$ . This mass  $\alpha^{1/2}$  is independent of the four-Fermi coupling  $g^2$  and is identical with that of the Schwinger model [19]. Although our effective action (2.8) is gauge invariant the feature of the spectrum is the same as that predicted in the broken-symmetry ( $\sigma_c \neq 0$ ) argument [7]. This may thus be called a gauge-invariant version of the dynamical Higgs mechanism in a (1+1)-dimensional chiral four-Fermi theory.

<sup>2</sup> Although the hermiticity of  $\mathcal{L}_{\text{PV}}$  is lost except for  $0 \leq b_1^2 \leq 1$ , it would not lead to a serious matter because  $\psi_i^{\text{PV}}$  are introduced only for a technical purpose, i.e. only as regulator fields and disappear from the physical spectrum ( $\Lambda \rightarrow \infty$ ) after fermion-loop computations. The remnant of the regulators only emerge as  $\mathcal{L}_{\text{anom.}}$

As is mentioned above, although  $b$  is arbitrary, we are in principle free to choose it. Since the massive abelian gauge theory is gauge invariant, any choice of  $b(\geq 0)$  would give a consistent theory. For simplicity, we therefore consider our effective action of theories, and will henceforth study the case of  $b=0$ . This idea of the hidden-parameter generation is useful for the study of anomalous gauge theories [16, 17].

To the leading order the two-point function  $\rho$  is determined by the use of the gap equation (2.3). The  $\rho$  is then fixed to be a mass  $2\rho_c$ . In higher orders the integrals over  $\rho$  will give finite corrections of  $O(N^0)$  to  $\mathcal{L}_{\text{inv.}}$

Even for the gauge-invariant system, the above Higgs picture if  $\chi$  is *not* single valued, the  $U(1)$   $F$  of  $B$  will induce singularities and the Higgs mechanism based on the replacement of  $B$  by  $A$  is not possible. This possibility can generally happen since  $\chi$  is not single valued ((1.2), (1.3)) and need not be single valued. It is physically realized as topological excitations in the present abelian theory in 1+1 dimensions. At large distances, it is useful to extract the long-range part of the gauge-invariant part  $\mathcal{L}_{\text{inv.}}$ . This effective action is a gauge-invariant local operator  $F$  and  $\mathcal{L}_{\text{Hig.}}$  with the following lagrangian:

$$\mathcal{L}_{\text{Hig.}} = -(\beta/4)F^2$$

where the gauge field has been rescaled as

$$\begin{aligned} \beta &\equiv (N/4e_{\text{eff.}}^2) = (N/4\pi) \\ \kappa &\equiv (N/4\pi) [1 + O(1/N)] \end{aligned}$$

$\mathcal{L}_{\text{Hig.}}$  is nothing but a  $U(1)$  Higgs mechanism in the continuum version of the XY model coupled to a fermion.

same local gauge symmetry as the non-local action  $\mathcal{L}_{\text{inv.}}$  and contains its lowest-derivative part for the gauge and Higgs dynamics. The higher-derivative terms which have been neglected include  $(\partial F)^2$ ,  $\partial^2|D\Psi|^2$ , etc. Rescaling  $A^\mu \rightarrow eA^\mu$  we see both operators  $F^2$  and  $|D\Psi|^2$  possess canonical dimensions 2 and higher-derivative ones 4 and higher. Hence at long distances the latter is irrelevant in a RG point of view unless large anomalous dimensions are generated dynamically, the possibility of which cannot be excluded but shall not be considered here. Although we have so far not considered four and higher-point functions of  $(A, \chi)$ , it is straightforward to compute them. From the gauge invariance the results should anyhow consist of only higher powers of  $F$  and  $D\Psi$  like  $(F^2)^2$  or  $(|D\Psi|^2)^2$  than  $\mathcal{L}_{\text{Hig.}}$  and also of their higher derivatives. They are all irrelevant as seen from the naive dimensional counting. From the universality argument,  $\mathcal{L}_{\text{Hig.}}$  should thus possess the same long-distance behavior as of  $\mathcal{L}_{\text{inv.}}$ .

Our derivation of the effective lagrangian is based on  $1/N$  expansion and hence, from its validity, parameters  $\beta$  and  $\kappa$  defined by (2.18), should formally satisfy

$$\beta e^2 \gg 1, \quad \kappa \gg 1. \quad (2.19)$$

From general interests in  $\mathcal{L}_{\text{Hig.}}$  itself, however, we shall henceforth consider general regions of  $\beta e^2 > 0$  and  $\kappa > 0$ . We expect that the qualitative properties at long distances are same between the full effective theory  $\mathcal{L}_{\text{inv.}}$  and its lowest-derivative part  $\mathcal{L}_{\text{Hig.}}$ , for a general  $N$  satisfying  $1 \ll N \leq \infty$ .

To summarize this section we have constructed the long-distance effective lagrangian for the axially U(1)-gauged four-Fermi theory in  $1+1$  dimensions, which reads

$$\mathcal{L}_{\text{eff.}} = \mathcal{L}_{\text{Hig.}} + \mathcal{L}_{\text{anom.}}, \quad \mathcal{L}_{\text{anom.}} = (bN/8\pi)A^2, \quad b \geq 0. \quad (2.20)$$

### 3 Long-distance properties of the frozen U(1) Higgs model and a massive s-G system

In this section we consider the effective theory in the gauge-invariant scheme ( $b = 0$ ), i.e. the frozen U(1) Higgs model defined with the lagrangian  $\mathcal{L}_{\text{Hig.}}$  in (2.17). As does so in  $\mathcal{L}_{\text{inv.}}$ , without singular configurations for a phase order-parameter  $\chi$  the Higgs mechanism operates in this model; the theory is reduced to that of a

neutral massive vector boson with a mass  $m$ . The U(1) charge is predicted to be screened at long distances. This prediction is not changed once we allow singular configurations. The singular configurations are vortices in a euclidean space-time and they cannot be absorbed into the vector field. (2.15).

The many-body dynamics of vortices in the Higgs model (2.17) has been argued in several papers. In these papers different approaches were mainly taken. In some of them they relied upon a so called dilute-insulator picture. The main results are that the energy of the vortices is proportional to  $-\cos\theta$  and that the energy of a random varying of phase  $\chi$  is proportional to  $1/N$  (the gauge field in addition to the massive pole at  $p^2 = m^2$ ). This is true only if  $Q$  is an integral multiple of  $e$ . The long-distance picture in this semi-classical Higgs picture.

For these consequences to be justified, it is a very important but unsolved problem *to verify dynamically that the vortices are relevant and their distribution is sufficient to solve this problem*. In this problem we must probe the long-distance behavior *mechanically*, in other words, based on the first principles. It has not been performed.

Another typical approach [26, 27] is to use the duality transformation to transform it to a system of a spin-wave model. In this approach the dual transformation [29, 28]. In this approach the dual transformation were proposed in a wide range of parameters. The long-distance behavior requires again a proper treatment on a real space-time lattice and, to our knowledge, it has not been performed.

In the rest of this section we will study the long-distance behavior of the Higgs model (2.17) with the method based on the first principles. We keep the system (2.17) in the continuum.

our long-distance effective lagrangian is valid, and take into account explicitly an ensemble of single-vortex configurations in the partition function. Then we shall proceed along the similar line of the lattice approach [26, 27]. Namely, we first transform the model to a scalar-vortex system by the continuum version of a dual transformation [30], and next generalize it by adding a chemical potential of vortices, controlled by a fugacity parameter  $y$ . The small- $y$  regime ( $0 < y \ll 1$ ) of this generalized system can be described by a local field theory, a massive s-G system (subsect.3.1). In this system we will be able to study the long-distance relevance of vortices in a systematic manner, i.e. by incorporating interaction effect among vortices through a momentum-shell recursion-relation method (subsect.3.2).

### 3.1 Dual transformation in the cut-off continuum and a s-G system

We start from the following euclidean partition function of the frozen U(1) Higgs model (2.17) with an ensemble of single-vortex configurations:

$$Z = \prod_x \int \mathcal{D}A(x) \prod_{x_0} \sum_{n(x_0)} \prod_x \int \mathcal{D}\chi(x) \delta[\chi(x) - n(x_0) \theta(x - x_0)] \exp \left\{ - \int d^2x \left[ \frac{\beta}{4} F^2 + \frac{\kappa}{2} (A - \partial\chi)^2 \right] \right\}, \quad (3.1)$$

where  $x_0$  are the positions of vortex centers and  $\theta(x - x_0)$  denotes the azimuthal angle of  $x$  around  $x_0$ . In (3.1) the case  $n = 0$  corresponds to a usual unitary gauge ( $\chi = 0$ ). Here we sum up over all vortex charges  $n(x_0) \in Z$  defined at all possible centers  $x_0$ . The vortex centers are assumed to be separated from each other with the minimal length  $a \equiv \Lambda^{-1}$  where  $\Lambda$  is the cut-off scale we are considering; in our effective theory of the four-Fermi model it is naturally given by the scale of order  $\rho_c$ . Performing the continuum version [30] of a dual transformation [29, 28]

$$\exp \left\{ - \frac{\beta}{4} \int d^2x F^2 \right\} = \prod_x \int \mathcal{D}\phi \exp \left\{ - \int d^2x \left[ \frac{1}{2\beta} \phi^2 - i\phi(\epsilon \cdot \partial A) \right] \right\} \quad (3.2)$$

with  $\epsilon \cdot \partial A \equiv \epsilon_{\mu\nu} \partial_\mu A_\nu$  ( $\epsilon_{12} = -\epsilon_{21} = 1, \epsilon_{11} = \epsilon_{22} = 0$ ), and integrating over the gauge field  $A$ , we obtain

$$Z = \prod_x \int \mathcal{D}\phi(x) \prod_{x_0} \sum_{n(x_0)} \prod_x \int \mathcal{D}\chi(x) \delta[\chi(x) - n(x_0) \theta(x - x_0)]$$

$$\exp \left\{ - \int d^2x \left[ \frac{1}{2\kappa} (\partial\phi)^2 \right] \right\}$$

where

$$p(x) \equiv (\dots)$$

is a vortex source. The value of  $p(x)$  is singular  $\chi(x) = n(x_0) \theta(x - x_0)$  imposed by  $n(x_0) \delta^2(x - x_0)$ . Then, integrating over

$$Z = \prod_x \int \mathcal{D}\phi(x) \prod_{x_0} \sum_{n(x_0) \in Z} \exp \left\{ - \frac{1}{2\kappa} \int d^2x [(\partial\phi)^2] \right\}$$

which describes the system of many vortices  $\phi$ . The integration over  $\phi(x)$  provides

$$Z = Z_{\text{sca.}}^{\text{free}} \prod_{x_0} \sum_{n(x_0) \in Z} \exp \left\{ - 2\pi^2 \kappa \right\}$$

where  $Z_{\text{sca.}}^{\text{free}}$  represents the partition function in the presence of gauge interaction ( $\beta$  is short-ranged

$$D(x - y; M) =$$

in contrast to a long-range logarithmic interaction model. On the coincidence point  $x = y$ ,

$$D(0; M) = (4\pi M)^{-2}$$

with  $Z \equiv M^2 \Lambda^{-2}$ , which shows that a long-range interaction  $M^2 > 0 (\beta < \infty)$ . Thus, if we neglect the partition function is written by

$$Z_{\text{vor.}}^{\text{free}} = \prod_{x_0} \sum_{n(x_0)} p(x_0)$$

from which the probability  $P(x_0)$  to find a vortex at  $x_0$  is

$$P = \left( \dots \right)$$

with  $X \equiv \pi\kappa - 2$ , and does the chemical potential as

$$\frac{\pi\kappa}{2} \ln \left( \frac{1+Z}{Z} \right). \quad (3.11)$$

Eq.(3.7) shows that the interaction length  $r$  among vortices is roughly  $r \sim M^{-1} = Z^{-1/2}a$  and so the area in which a vortex can affect is estimated by  $(r/a)^2 \sim Z^{-1}$  in the unit of  $a$ . Hence, from (3.10) the number of other vortices lying closely enough to interact with a given vortex reads approximately as

$$n^* \equiv Z^{\frac{X}{2}} (1+Z)^{-(1+\frac{X}{2})}. \quad (3.12)$$

We expect this expression to be qualitatively valid also for a smooth momentum cut-off. Although this expression of  $n^*$  is derived from a classical picture we can also define an effective one

$$n^*(\ell) = Z(\ell)^{\frac{X(\ell)}{2}} (1+Z(\ell))^{-(1+\frac{X(\ell)}{2})}, \quad (3.13)$$

for which quantum interaction effects are to be taken into account through a RG analysis. Here the dependences of  $X(\ell)$  and  $Z(\ell)$  on a scaling parameter  $\ell$  are to be determined by RG. The quantity  $n^*(\ell)$  thus changes dynamically as a function of  $\ell$  and measures how vortices are effectively dilute (or dense) at long distances ( $\ell \rightarrow \infty$ ).  $P(\ell)$  is defined similarly as well.

Now, we generalize the system (3.5) by introducing an additional chemical potential for a single vortex, the prescription having been developed for the study of the XY model [29]. This leads us to

$$\begin{aligned} Z(y) = & \prod_x \int \mathcal{D}\phi(x) \sum_{n(x_0) \in Z} \exp \left\{ -\frac{1}{2\kappa} \int d^2x \left[ (\partial\phi)^2 + M^2 \phi^2 \right] \right. \\ & \left. + (\ln y) \sum_{x_0} n(x_0)^2 + 2\pi i \sum_{x_0} n(x_0) \phi(x_0) \right\}, \end{aligned} \quad (3.14)$$

where a chemical potential term  $(\ln y) n^2(x_0)$  has been incorporated by hand to control fluctuations in  $n(x_0)$ . Although the original model corresponds to  $y = 1$ , we will henceforth consider this generalized system  $Z(y)$ , regarding  $y$  as a free parameter (a fugacity) which controls the activation of single vortices. In the generalized system the probability  $P$  of a single-vortex excitation and the quantity  $n^*$  defined respectively in (3.10) and (3.12) are multiplied by  $y$ . Our interests

then lie in how this parameter  $y$  behaves especially in whether there exists the long-distance limit ( $\ell \rightarrow \infty$ ). If such a distance effect of vortices and the mean is technically difficult to directly examine of  $y$ . However, it is interesting and to study how the system  $Z(y)$  dynamics ( $y \ll 1$ ) of vortex activation [29].

In the region  $y \ll 1$ , the sum over

$$\begin{aligned} & \ln \sum_{n(x_0)} \exp \left\{ (\ln y) \right. \\ & = \ln \left\{ 1 + 2 \sum_{n(x_0)=1}^{\infty} \right. \\ & = \sum_{m \in N} y_m \cos [2\pi m] \end{aligned}$$

with

$$\begin{aligned} y_1 &= 2y [1 \\ y_2 &= -y^2 [ \\ y_3 &= (2/3) \\ y_4 &= y^4 + \end{aligned}$$

and  $y_m (m \geq 5) \sim O(y^5)$ . In (3.16) only contributes to the most dominant term in  $y_4$  and higher-order harmonics, a dominant the leading contributions. Rescaling  $\phi$  the continuum expression we get

$$\begin{aligned} Z_{\text{msG}} &= \prod_x \int \mathcal{D}\phi(x) \exp \\ & - \Lambda^2 \sum_{m \in N} y_m \end{aligned}$$

with  $y_m$  given by (3.16). As in the lattice massive s-G system starting from the



$y_m(\ell)$  as independent coupling constants and investigating their RG behaviors, we can perform the systematic study of the dynamical problem: whether vortices are relevant or not at long distances.

Before proceeding to the actual RG analyses let us give some remarks.

In ref. [27] Jones et al. have commented on the RG behavior of the massive s-G theory derived from the lattice frozen U(1) Higgs model. They argued in favor of the KT phase transition and predicted an existence of the phase ( $\kappa < \kappa_c$ ) where the Higgs mechanism operates. However, their argument is based on a hypothesis that in each of the steps of RG the super-renormalizable mass term is irrelevant and can be ignored. This hypothesis may be plausible for the short-distance behavior but not so for the long-distance behavior which determines the phase structure of the model. Classically a massive term is infrared relevant. However, as is seen in the massless s-G theory (pure XY model) [32], a cosine operator which has the classical mass dimension zero, could acquire large ( $=2$ ) anomalous dimensions from quantum corrections so that there can appear the (low-temperature) KT phase where vortices are irrelevant at long distances ( $y_m(\ell \rightarrow \infty) \rightarrow 0$ ). Therefore, it is a non-trivial dynamical problem how the massive s-G system (3.17) behaves at long distances. To draw definite conclusions we must carefully investigate the mixed renormalization-effects among parameters  $\kappa$ ,  $M^2$  and  $y_m$ .

For this purpose it is important that RG equations should be constructed in terms of a recursion-relation method, as has been done for the massless s-G theory in a real space-time [32] and in a momentum space [33, 34]. Since from the beginning we are working in the continuum with an ultraviolet cut-off, it is natural to adopt the latter, i.e. a momentum-shell method. It should be stressed that other conventional field-theoretical schemes such as those based on *ultraviolet* divergences [35] are *not* suited for our purpose; in such schemes the long-distance effect of super-renormalizable terms such as a mass term could erroneously be missed. This fact is actually exemplified in the standard  $O(N)$  vector non-linear  $\sigma$  model with a *finite* external magnetic field  $h$ , defined with the lagrangian

$$\mathcal{L} = \frac{1}{2t} \left[ (\partial \vec{\pi})^2 + \frac{(\vec{\pi} \cdot \partial \vec{\pi})^2}{1 - \vec{\pi}^2} \right] + \frac{h}{t} (1 - \vec{\pi}^2)^{1/2}, \quad (3.18)$$

where  $t$  is a coupling constant (temperature). In the conventional scheme of dimensional renormalizations [36] the last term is regarded only as an infrared cut-off

and does not affect the ultraviolet divergence. However, if we follow the result there appears no dependence on  $h$  in the critical region near the ultraviolet fixed point. The result for the non-zero finite  $h$  was first derived by Jones et al. using the momentum-shell recursion-relation method. This behavior revealing a crossover phenomenon is in contrast with the field-theoretical approach relying on the renormalization group. The difference between these schemes also occurs in the  $\sigma$  model with no external fields [37].

We think that these failures are not uncommon and could commonly happen in those utilizing the recursion-relation equations. Thus it seems essentially incorrect to apply the method of the system (3.17) with the *recursion-relation* method to the Wilson [31]. This approach of the momentum-shell method to a massless s-G theory [33, 34] and its application to the system (3.17).

### 3.2 Construction of recursion-relation

As has been argued above we should use the recursion-relation method to study correctly the dynamical behavior of the system (3.17). The applications of the method have already appeared in refs. [33, 34], and we mainly follow the same. The system should start from the small  $y_m$  and  $M^2$  suppressed by a large chemical potential  $\mu$ . The higher order harmonics possess the coefficients  $y_m$  which are not only cosine operators with coefficients  $y_m$  but also  $(m \geq 4)$  harmonics may also be relevant. At least initially, negligible and does not depend on the order of lower-order harmonics ( $y_1 \sim y_3$ ). If  $y_m$  goes to zeroes, then the system in the long distance limit is a boson with the mass  $M^2 = \kappa/\beta$ , in contrast

perturbation theory of the original U(1) Higgs model (2.17). Our main interest then lies in whether there could exist the parameter region in which such a Higgs picture is valid. This question can legitimately be examined by a small-fugacity ( $|y_m| \ll 1$ ) perturbation theory.

The action of the massive s-G system consists of a free part  $S_0$  of the massive scalar field and of its harmonic term  $S_I$  originated from the vortex configurations in the U(1) Higgs model, i.e.  $S_{\text{msG}} = S_0 + S_I$  where

$$S_0 = \frac{1}{2} \int d^2x \left[ (\partial\phi)^2 + M^2 \phi^2 \right], \quad (3.19)$$

$$S_I = -\Lambda^2 \sum_{m=1} y_m \int d^2x \cos m \varphi_x \quad (3.20)$$

with  $\varphi_x \equiv 2\pi\sqrt{\kappa}\phi_x \equiv 2\pi\sqrt{\kappa}\phi(x)$ . In the momentum-shell renormalization, the field  $\phi$  is decomposed into a low  $\phi'$  ( $|p| < \Lambda' = \Lambda - d\Lambda$ ) and a high  $h$  ( $\Lambda' < |p| < \Lambda$ ) momentum parts

$$\phi = \phi' + h, \quad (3.21)$$

in which is assumed a smooth momentum-slicing procedure [31, 34]. Although this procedure is not explicitly specified here, it is in fact argued in ref. [31] that such a slicing procedure exists in principle. As is shown in refs. [33, 34] the present treatment applied to the massless s-G system in fact gives the same recursion equations as those obtained by other methods including those based on local singularities, at least to leading order [32, 35]. For the present *massive* s-G system defined at large distances we rather believe that the momentum-shell recursion relation method shall be more appropriate than others, by the reason we have remarked in subsect.3.1.

Owing to the above field decomposition the partition function of the system (3.17) reads

$$\begin{aligned} Z_{\text{msG}} &= \int \mathcal{D}\phi' \exp \{-S_0(\phi')\} Z' = \text{const.} \int \mathcal{D}\phi' \exp \{-F(\phi')\}, \\ Z' &= \int \mathcal{D}h \exp \{-S_h - S_I(\phi' + h)\}. \end{aligned} \quad (3.22)$$

Here  $S_h \equiv S_0(h)$  is a free massive scalar-field action for the high-momentum part  $h$  and  $F(\phi')$  represents a free energy of the low-momentum part  $\phi'$ . Our task is to calculate  $F(\phi')$  by a cumulant expansion with respect to  $S_h$ . Explicitly,

$$F(\phi') = S_0(\phi') - \ln(Z' Z_h^{-1})$$

$$\begin{aligned} &= S_0(\phi') + \langle S_I \rangle \\ &\quad + (1/6) \langle S_I^3 \rangle \\ &\quad + \dots, \end{aligned}$$

where  $S_I$  stands for  $S_I(\phi' + h)$  and the

$$\langle S \rangle = \int \mathcal{D}h S \exp(-S)$$

In Appendix A we have computed the renormalizations of non-derivative. The influence from other derivative expected to be very small. Combining total free-energy density for the low-m

$$\begin{aligned} \mathcal{F} &= (1/2) \left[ 1 + 2c\pi^2 \delta^2 \Delta y_1^2 d\ell \right] \\ &\quad - \Lambda^2 [y_1 - y_1 \delta \Delta (1 - 8\pi \delta \Delta)] \\ &\quad - \Lambda^2 [y_2 - \delta \Delta (4y_2 - \pi \delta \Delta)] \\ &\quad - \Lambda^2 [y_3 - \delta \Delta (9y_3 - 8\pi \delta \Delta)] \\ &\quad + O(y^4, (d\ell)^2), \end{aligned}$$

where  $d\ell \equiv \Lambda^{-1} d\Lambda = a^{-1} da$ ,  $\delta \equiv X + c$  is a constant number dependent on the renormalizations of the field and the partition function can be rewritten in the original form

$$\mathcal{F} = \frac{1}{2} (\partial \tilde{\phi}')^2 + \frac{\tilde{M}^2}{2} \tilde{\phi}'^2$$

where the quantities with a tilde denoting renormalized ones. Comparing (3.26) with (3.25) we can derive the recursion relations:

$$\begin{aligned} \frac{dX}{d\ell} &= -\frac{1}{8} \delta^3 \Delta Y_1^2, \\ \frac{dY_1}{d\ell} &= \left[ 2 - \delta \Delta \left( 1 - \frac{2}{\delta} \right) \right] Y_1, \\ \frac{dY_2}{d\ell} &= 2Y_2 - \delta \Delta \left( 4Y_2 - \frac{2}{\delta} \right) \end{aligned}$$

$$\frac{dY_3}{d\ell} = 2Y_3 - \delta\Delta \left( 9Y_3 - 2\delta\Delta Y_1 Y_2 + \frac{1}{12}\delta^2\Delta^2 Y_1^3 \right), \quad (3.30)$$

$$\frac{dZ}{d\ell} = \left( 2 - \frac{1}{8}\delta^2\Delta Y_1^2 \right) Z, \quad (3.31)$$

where we have rescaled  $4\pi c^{m/2} y_m = Y_m$ .

### 3.3 Solutions of recursion equations

Having constructed the RG equations we now solve them numerically and investigate the behavior of RG flows. For simplicity we set  $c = 1$  in the numerical calculations. (The choice of  $c$  does not alter the qualitative properties of RG flows.) In the followings we fix the initial conditions for  $Y_m$  by  $Y_1(0) = 0.1$ , which means from (3.16) to take  $y \simeq 4.0 \times 10^{-3}$ . Then, respecting other relations in (3.16) provides  $y_2 \sim -y^2 \sim -1.6 \times 10^{-5}$  and  $y_3 \sim (2/3)y^3 \sim 4.2 \times 10^{-8}$ , and the initial conditions for  $Y_2$  and  $Y_3$  are fixed as

$$Y_2(0) (= 4\pi y_2) = -2 \times 10^{-4}, \quad Y_3(0) (= 4\pi y_3) = 5 \times 10^{-7}. \quad (3.32)$$

Let us first see the solutions for the massless ( $Z = 0$ ) s-G system to compare with those for the massive ( $Z > 0$ ) system. Physically this system is related to the pure (non-gauged) XY model or a two-dimensional Coulomb-gas system, and the lowest-order solution of RG with only a single harmonics ( $Y_1$ ) is already known [32, 34]. Here we will show the RG flows including the effects of both higher-order corrections and higher harmonics. The RG flows projected on the  $(X, Y_1)$  plane are depicted in fig.5. As is seen in this figure, their qualitative behaviors are the same as those obtained by the lowest-order ( $O(y_1^2)$ ) analyses [32, 34]. The flow diagram exhibits the well known two-phase structure distinguished by the KT phase boundary. As is read from (3.27)~(3.30), the flow equations are approximated by

$$\frac{dX}{d\ell} \simeq -Y_1^2, \quad \frac{dY_1}{d\ell} \simeq -XY_1, \quad \frac{dY_2}{d\ell} \simeq \frac{dY_3}{d\ell} \simeq 0, \quad (3.33)$$

in the neighborhood of  $X \simeq Y_m \simeq 0$  where the phase boundary in the  $(X, Y_1)$  plane is described by  $X \simeq Y_1$ . Figs.6(a) and (b) show the behaviors of  $Y_1(\ell)$ ,  $Y_2(\ell)$  and  $Y_3(\ell)$  as functions of a RG step  $\ell$ , starting from the representative points in the small ( $X(0) = 0.075$ ) and the large ( $X(0) = 0.125$ )  $X$  regimes. It is

observed that the higher harmonics ( $m = 2, 3$ ) are negligible for the first harmonic ( $m = 1$ ), except in the first (fig.6(a)),  $Y_2(\ell)$  immediately ( $\ell \ll 1$ ) decreases and  $Y_3(\ell)$  initially increases and then decreases at  $\ell \sim 0.62$ . Also  $Y_3(\ell)$  initially increases at  $\ell \sim 0.74$ . All  $Y_{m(=1\sim 3)}(\ell)$  continue to increase until  $\ell = 13.25 \sim 13.75$  where they turn to decrease (fig.6(b)) all flows finally converge to  $Y_1 = 0$  although  $Y_2(\ell)$  and  $Y_3(\ell)$  behave again differently.

Since a single-charged ( $n(x_0) = \pm 1$ ) vortex contributes to the second and the third harmonics,  $Y_2$  and  $Y_3$  behave similarly at long distances provided the KT phase boundary holds. That is, the physical interpretation of the KT phase boundary persists to hold in our extended system (the XY model) regime constitutes the KT phase boundary. The chemical potential (small fugacities  $|y|$ ) is small at long distances. The long-distance physics is dominated by the KT phase boundary. The non-gauged chiral four-Fermi model is in the KT phase. In the small- $X$  (high-temperature) regime with a small chemical potential (large fugacities  $|y|$ ), the correlation of the massless scalar field is dominant and the disordered (vortex) phase is realized.

How are the above features of the RG flows changed if the mass term is added ( $Z > 0$ ), namely if the system is massive? The recursion equations (3.27)~(3.30) are modified. The fixed line of RG, irrespective of the value of  $Z$ , is whether there still exists the region where single vortices are completely dominant. This region is described by a free massive scalar field.

Fig.7 exhibits the behaviors of  $Y_1(\ell)$ ,  $Y_2(\ell)$  and  $Y_3(\ell)$  for  $Z(0) = 0, 0.01$  and  $0.1$  with  $X(0) = 1$  in the case of the massless ( $Z = 0$ ) system. The behaviors in the KT phase ( $X \gg Y_1$ ). It is shown for the massless case ( $Z = 0$ ) that the

$Y_1(\ell)$  stops at a certain  $\ell(=\ell_c)$  the value of which depends on an initial condition and that  $Y_1(\ell)$  turns to an exponential increasing at large  $\ell(>\ell_c)$ . Fig.8(a) shows the behaviors of  $Y_1(\ell)$  and  $Z(\ell)$  as functions of a step  $\ell$ , where  $Z(0)$  is chosen to be 0.01.  $Z(\ell)$  remains small within small steps ( $\ell < \ell_c \approx 2$ ), where the second term (anomalous dimensions of  $y_1\Lambda^2$ ) in the square bracket on the right-hand side (r.h.s.) of the recursion equation (3.28) is larger than or comparable with the first term ( $= 2$ , canonical dimensions of  $y_1\Lambda^2$ ) and hence  $Y_1(\ell)$  decreases obeying the *quantum* scaling as that for  $Z = 0$ . However, after some steps ( $\ell \sim \ell_c$ ) where  $Z(\ell)$  reaches to be  $O(1)$ ,  $Z(\ell)$  grows large and reduces the anomalous dimensions of  $y_1\Lambda^2$  significantly,  $\Delta(\ell \gg \ell_c) \approx 0$ . As a result  $Y_1(\ell)$  turns to an exponential increasing according to a *classical* scaling law (see also fig.8(b) plotted by a logarithmic scale). Fig.8(b) also indicates that this crossover and the scaling behaviors in the massive system are common in three harmonics  $Y_m(\ell)_{(m=1\sim 3)}$ , although in this figure is comprised large-fugacity ( $Y_m(\ell) \gg 1$ ) behaviors extrapolated from the perturbative results. We have checked numerically that these qualitative properties, more or less, hold for all initial conditions set in a large  $X$  regime. There are no flows converging in the long-distance limit to a  $Y_m = 0_{(m=1\sim 3)}$  fixed line. In any case including a small  $X$  regime flows eventually ( $\ell \rightarrow \infty$ ) go to the region where all  $Y_m$  are large.

For the massive s-G system, we thus conclude that there is no phase transition nor a Higgs phase defined by  $Y_m(\ell \rightarrow \infty) \rightarrow 0$ . Instead we have observed crossover phenomena from the classical to the quantum scaling regimes in some intermediate scales ( $\ell_c$ ) which themselves depend on initial conditions. These crossover phenomena are driven by an increasing of the effective mass parameter  $Z(\ell)(\approx$  gauge coupling).

Fig.8(a) also tells us that the effective probability of a vortex in the generalized system defined by  $yP(\ell) \approx (1/2)y_1(\ell)P(\ell)$  with  $P$  in (3.10) increases monotonically and that the quantity  $yn^*(\ell) \approx (1/2)y_1(\ell)n^*(\ell)$  which roughly measures the effective vortex density in the generalized system remains almost constant (increases slightly), starting from the very dilute region  $3.92 \times 10^{-4}$ . Therefore it is not obvious whether the diluteness of the vortex distribution can actually be realized or not in the long-distance limit ( $\ell \rightarrow \infty$ ) even if it is chosen so initially ( $\ell = 0$ ) at some finite scales.

## 4 Long-distance properties of frozen U(1) Higgs model

In this section we turn our attention to the frozen U(1) Higgs model (anomalous) schemes ( $b \neq 0$ ). The effective action contains a gauge-field mass term proportional to  $b$  in the frozen U(1) Higgs model. We proceed again along the dual transformation.

### 4.1 Double dual transformation

As in the previous case, performing the dual transformation over the gauge field we obtain the effective action  $\mathcal{L}_{\text{Hig.}} + \mathcal{L}_{\text{anom.}}$ :

$$Z = \prod_x \int \mathcal{D}\phi_1(x) \prod_x \int \mathcal{D}\chi(x) \exp \left\{ - \int d^2x \left[ \frac{1}{2\kappa_+} (\partial\phi_1)^2 + \dots \right] \right\}$$

with

$$\kappa_+ \equiv \kappa + \frac{bN}{4\pi},$$

This system may be regarded as the XY model (of (4.1)) coupled to a massive scalar field  $\chi$  with the action  $(2\pi)^{-1}\epsilon_{\mu\nu}\partial_\mu\partial_\nu\chi(x)$ .

The XY model lagrangian can be transformed to the XY model by introducing a fictitious gauge field  $A'$  and performing the dual transformation (3.10) to obtain

$$\begin{aligned} & \exp \left\{ - \frac{\kappa_0}{2} \int d^2x (\partial\chi)^2 \right\} \\ &= \prod_x \int \mathcal{D}A'(x) \exp \left\{ - \int d^2x \left[ \frac{1}{2\beta'} (\partial A')^2 + \dots \right] \right\} \\ &= \prod_x \int \mathcal{D}A'(x) \mathcal{D}\phi_0(x) \exp \left\{ - \int d^2x \left[ \frac{1}{2\beta'} (\partial A')^2 + \dots \right] \right\} \\ &= \prod_x \int \mathcal{D}\phi_0(x) \exp \left\{ - \int d^2x \left[ \frac{1}{2\beta'} (\partial\phi_0)^2 + \dots \right] \right\} \end{aligned}$$

where  $\beta' \equiv (e')^{-2}$  and we have neglected overall constant factors. In the second equality of (4.3), we have rescaled  $e' A' \rightarrow A'$  and introduced a new scalar field  $\phi_0(x)$  via the dual transformation. After the double dual transformation (4.1) and (4.3), the  $\chi$  dependence in the effective action emerges only through the vortex source operator  $p(x)$ . Hence the  $\chi$  configurations which can affect the partition function, are only vortex configurations  $\chi(x) = n(x_0) \theta(x - x_0)$  with arbitrary integer charges  $n(x_0)$  and centers  $x_0$ , as has been specified in (3.1) by the delta functional as the gauge-fixing procedure for the gauge-invariant system.

Substituting (4.3) into (4.1) and integrating over  $\chi$  with the above consideration, we get the following total partition function:

$$Z = \prod_x \int \mathcal{D}\phi_0(x) \mathcal{D}\phi_1(x) \sum_n \exp \left\{ - \int d^2x \left[ \frac{1}{2\kappa_0} (\partial\phi_0)^2 + \frac{1}{2\kappa_+} ((\partial\phi_1)^2 + M_1^2 \phi_1^2) \right] + 2\pi i \sum_{x_0} n(x_0) \left[ \phi_0 + \left( \frac{\kappa}{\kappa_+} \right) \phi_1 \right] (x_0) \right\} \quad (4.4)$$

with  $M_1^2 \equiv \kappa_+/\beta$ . We thus have seen that our effective theory  $\mathcal{L}_{\text{Hig.}} + \mathcal{L}_{\text{anom.}}$  is equivalent to a system of *vortices interacting with both massless ( $\phi_0$ ) and massive ( $\phi_1$ ) scalar fields*.

As in the previous case, in order to systematically study whether vortex excitations are actually relevant or not at long distances, we add a chemical potential term  $(\ln y) \sum_{x_0} n^2(x_0)$  to reduce the vortex activation ( $y \ll 1$ ). Then taking the sum over vortex charges and identifying the sum over vortex centers  $\sum_{x_0}$  with the continuum integral  $a^{-2} \int d^2x$ , we obtain the following *coupled system of massless and massive s-G fields*:

$$Z = \prod_x \int \mathcal{D}\phi_0(x) \mathcal{D}\phi_1(x) \exp \left\{ - \int d^2x \left[ \frac{1}{2} (\partial\phi_0)^2 + \frac{1}{2} ((\partial\phi_1)^2 + M_1^2 \phi_1^2) - \Lambda^2 \sum_{m \in N} y_m \cos \left( 2m\pi \sum_{j=0}^1 \sqrt{\kappa_j} \phi_j \right) \right] \right\}, \quad (4.5)$$

where

$$\kappa_1 \equiv \kappa^2/\kappa_+ = \kappa - \kappa_0, \quad (4.6)$$

and the fields have been rescaled as  $\phi_0 \rightarrow \sqrt{\kappa_0} \phi_0$  and  $\phi_1 \rightarrow \sqrt{\kappa_+} \phi_1$ . Here  $y_m = y_m(y)$  is of order  $O(y^m)$ . Eqs.(4.1),(4.2) and (4.5) indicate that for the regularization scheme  $b < 0$  ( $\kappa_0 < 0$ ) the theory is non-unitary and we consider only the case  $\kappa_0 > 0$  which is realized by the  $b > 0$  schemes.

## 4.2 Recursion equations for

Using again the recursion-relation method, we study the properties of the coupled s-G system (4.5). The original system (4.4) corresponds to the small  $y (\ll 1)$  regime where the perturbative analysis persists us to speculate on whether it can possess the phase where vortices are irrelevant, although we cannot have direct access to the previous system, vortices in the current system are introduced through a short-ranged interaction due to the *massless* field  $\phi_0$ . We thus expect that the coupled system (4.5) should be different from the massive system, even *qualitatively*.

The procedure of constructing the recursion relations is the same as that for the pure system of massless dynamical fields. They are decomposed as

$$\phi_j = \phi'_j + \phi''_j$$

the latter of which is integrated over to obtain the recursion relations. In the current analysis, we use the  $O(y^2, \partial^2)$  approximation. As has been mentioned, it is unlikely that higher-order corrections will change the behavior in the  $y \ll 1$  regime.

Now, in the initial point ( $\ell = 0$ ) of the recursion, the standard s-G lagrangian (4.5) with the chemical potential, extending the procedures developed in Appendix A, we calculate the renormalized free energy  $S_0$  with respect to the free part  $S_0$  of the lagrangian, which is to be replaced by

$$< S > = \prod_{j=0}^1 \int \mathcal{D}h_j S e^{-S_h}$$

with  $S_h \equiv S_0(h_0, h_1)$  being a free kinetic term.

The effect of the first-order cumulant is merely to renormalize the fugacity parameters  $y_m$  of the original harmonics,

$$\langle S_I \rangle = -\Lambda^2 \sum_{m=1}^2 y_m \left( 1 - m^2 \delta d\ell \right) \int d^2x \cos m\varphi' + O((d\ell)^2) \quad (4.9)$$

with  $\delta \equiv \sum_{j=0}^1 \Delta_j \delta_j$ ,  $\Delta_j \equiv (1 + Z_j)^{-1}$ ,  $Z_j \equiv \delta_{1j} M_1^2 \Lambda^{-2}$ ,  $\delta_j \equiv X_j + 2 \equiv \pi \kappa_j$  and  $\varphi' \equiv 2\pi \sum_{j=0}^1 \sqrt{\kappa_j} \phi_j \equiv \sum_{j=0}^1 \varphi_j$ . However, the second-order cumulant generates new operators as well as the wave-function renormalizations. Up to irrelevant higher-derivative operators, it reads

$$\begin{aligned} & (-1/2) \left( \langle S_I^2 \rangle - \langle S_I \rangle^2 \right) \\ &= \int d^2x \left\{ c \pi^2 \delta y_1^2 d\ell \sum_{j=0}^1 \delta_j (\partial \phi_j')^2 - \pi y_1^2 \delta^2 \Lambda^2 d\ell \cos 2\varphi' \right. \\ &\quad - (c \pi^2 / 8) y_1^2 \delta d\ell \sum_{j=0}^1 \partial^2 \phi_j' \sin 2\varphi' \\ &\quad \left. + 2 c \pi^2 \sqrt{\delta_0 \delta_1} \delta y_1^2 d\ell \partial \phi_0' \partial \phi_1' + O((d\ell)^2, \partial^4) \right\}. \end{aligned} \quad (4.10)$$

Therefore, in order to complete the  $O(y^2, \partial^2)$  RG, we must start from the generalized action  $S = S_0 + S_I'$  with the bare interaction

$$S_I' = \int d^2x \left[ -\Lambda^2 \sum_{m=1}^2 y_m \cos m\varphi - \frac{1}{2} \sum_{j=0}^1 w_j \partial^2 \varphi_j \sin 2\varphi + v \partial \phi_0' \partial \phi_1' \right], \quad (4.11)$$

where  $v$  and  $w_j$  are new coupling constants. They are initially ( $\ell = 0$ ) zeroes but are generated at  $\ell > 0$  by the  $O(y^2)$  perturbation, as is manifested in (4.10). The second term in (4.11) produces new contributions to the first-order cumulant

$$\begin{aligned} \langle S_I' \rangle &= \int d^2x \left\{ -y_1 \Lambda^2 (1 - \delta d\ell) \cos \varphi' \right. \\ &\quad - \Lambda^2 \left[ y_2 - (4y_2 \delta + \pi^{-1} W \cdot \delta) d\ell \right] \cos 2\varphi' \\ &\quad - \frac{1}{2} (1 - 4\delta d\ell) \sum_{j=0}^1 w_j \partial^2 \varphi_j' \sin 2\varphi' + v \partial \phi_0' \partial \phi_1' \\ &\quad \left. + O((d\ell)^2) \right\} \end{aligned} \quad (4.12)$$

with  $W \cdot \delta \equiv \sum_{j=0}^1 W_j \delta_j \Delta_j$  and  $W_j \equiv 4\pi w_j$ . In the  $O(y^2)$  approximation, the second-order cumulant for the new action (4.11) is precisely the one in (4.10).

The sum of (4.10) and (4.12) is constant density in the  $O(y^2, \partial^2)$  approximation

$$\begin{aligned} \mathcal{F}(\phi_0', \phi_1') &= (1/2) \sum_{j=0}^1 \left( 1 + \right. \\ &\quad - y_1 \Lambda^2 (1 - \delta d\ell) \\ &\quad - \Lambda^2 \left[ y_2 - (4y_2 \delta + \right. \\ &\quad - \frac{1}{2} \sum_{j=0}^1 \left[ w_j - \right. \\ &\quad \left. \left. + (v + 2c\pi^2 \delta \sqrt{\delta_0 \delta_1}) \right] \right] \end{aligned}$$

Under the same approximation follows

$$\begin{aligned} \frac{dX_j}{d\ell} &= -\frac{1}{8} \delta \delta_j^2 Y_1^2, & \frac{dY_1}{d\ell} &= -\frac{1}{8} \delta Y_1^2 \\ \frac{dY_2}{d\ell} &= 2Y_2 - (4\delta Y_2 + 4c\pi^2 \delta \sqrt{\delta_0 \delta_1} Y_1) \\ \frac{dZ_j}{d\ell} &= \left( 2 - \frac{1}{8} \delta \delta_j Y_1^2 \right) Z_j, \\ \frac{dV}{d\ell} &= -\frac{1}{16} \left( \sqrt{\delta_1} - \sqrt{\delta_2} \right)^2 \end{aligned}$$

where the coupling constants are rescaled. If necessary, we can add the  $O(y^3)$  corrections, which are complicated. As the relatively feasible way to the renormalization of the  $\cos \varphi$  operator, we replace the  $\cos \varphi$  by  $\cos \varphi + \delta \cos \varphi$  in the r.h.s. of the second equation above,

$$(2 - \delta) Y_1 \longrightarrow \left[ 2 - \delta \right] Y_1$$

the effect of which is negligible in the present approximation.

### 4.3 Solutions of recursion system

Before presenting the full numerical results, we first study the analytical behavior of (4.14) at small  $\ell$ . Using the relations (2.18), (4.2) and (4.6) leads to

$$\kappa_0 \approx \frac{N}{4\pi} \frac{b}{1+b}$$

and for the special choice  $b = 1$

$$(X \equiv) X_0 = X_1 = \frac{N}{8} - 2, \quad (4.20)$$

on which initial conditions for  $X_0$  and  $X_1$  are identical and the equality is not altered by the RG (4.14), that is  $X_0(\ell) = X_1(\ell)$  for any step  $\ell$ .

First, in the strong gauge-coupling limit  $Z_1 \rightarrow \infty$  recursion equations in (4.14) are equal to those for the pure massless s-G system in the second-order approximation ((3.27) and (3.28) with  $Y_2 = Z = 0$  and  $Y_1^3 \rightarrow 0$ ). They describe the KT transition with the phase boundary  $X_0 = Y_1$  (fig.5).

Next, if  $Z_1 = 0$ <sup>3</sup> the system is a two-component massless s-G system in which recursion equations in (4.14) are reduced to

$$\frac{dX_j}{d\ell} = -\frac{1}{8} X_j^2 (X_0 + X_1 + 4) Y^2, \quad \frac{dY_1}{d\ell} = -(X_0 + X_1 + 2) Y_1. \quad (4.21)$$

The critical line exists at  $Y_1 = 0$ ,  $X_0 + X_1 + 2 = 0$  which corresponds to  $N = 24$  in the large- $N$  approximation (4.19) with an arbitrary  $b > 0$ . Fig.9 exhibits the RG flows ( $b = 1$ ) projected on a  $(X, Y_1)$  plane. The phase boundary around the critical point  $(X = -1, Y_1 = 0)$  is written by

$$x^2 - \frac{y^2}{8} = 0 \quad (4.22)$$

with  $x, y$  denoting small deviations from the critical point, i.e.  $X = -1 + x$ ,  $Y_1 = y$ .

Roughly speaking, if the mass parameter  $Z_1(\ell)$  of  $\phi_1$  would scale up at long distances ( $\ell \rightarrow \infty$ ) as for the pure massive s-G system (sect.3), the RG flows, starting from a very small but a non-zero  $Z_1(0)$ , should exhibit a crossover from the two-component massless s-G ( $Z_1 = 0$ ) to the pure massless s-G ( $Z_1 \rightarrow \infty$ ) systems. The critical behavior in the long-distance limit shall thus be described by the latter.

Fig.10 reveals the RG flows numerically solved for the coupled s-G system with  $b = 1$ . They are projected on the  $(X, Y_1)$  plane and the initial value of  $Z_1$  is taken to be  $Z_1(0) = 0.1$ . We have checked that  $Z_1(\ell)$  in fact grows large at long distances. Accordingly, the crossover behavior can be seen as expected above. Since  $Z_1(0)$

<sup>3</sup>Do not confuse this case with the non-gauged ( $e = 0$ ) limit of the original four-Fermi model, where there is no anomaly from the beginning. The non-gauged model ( $\approx$  XY model) is related to the one-component massless s-G system (sect.3).

is small the flows are initially obeyed ( $Z_1 = 0$ ). Beyond some steps where  $Z_1$  starts to be frozen and the flows approach the massless s-G system ( $Z_1 \rightarrow \infty$ ). As the critical point  $X_0 = Y_m = 0$ , and the regime. In the zero-th order approximation

$$b \pi \kappa N - 8$$

which reduces in the large  $N$  limit to

$$N > 1$$

Note that this critical point  $X_0 = 0$  does not depend on the choice of a slicing procedure, as is the case for the pure massless s-G system. It is seen in fig.10, since the phase boundary is closer to the  $Y_1$  axis than that for a pure massless s-G system (due to non-zero  $Y_1$ ) to the above estimate. Those for the latter.

In the KT phase, vortices are irrelevant. The long-distance theory consists of a massive scalar field ( $\phi_1$ ) with the mass

$$\frac{M_1^2}{1 - V}$$

which scales up at long distances. In the limit  $(N_c \rightarrow \infty)$ . This consequence is consistent with the s-G system (sect.3) deduced from the

The similar critical behaviors are also observed for  $w_j$ . Figs.11(a) and (b) show the RG flows of  $w_j$  and  $10^2 W$  as functions of  $\ell$ , in the vortex phase (fig.11(a)) all the couplings are relevant whereas they are irrelevant in the KT phase.

<sup>4</sup>Although we plotted in fig.11(a) only the flows of  $w_j$  and  $10^2 W$  to converge to zero values at sufficiently long distances.

## 5 Summary and Concluding remarks

Previous studies of the so called dynamical symmetry breaking in the (gauged) four-Fermi models has mostly relied upon the mean-field type treatments. As a simple and typical case, the naive application of  $1/N$  expansion to the axially U(1)-gauged four-Fermi theory in  $1 + 1$  dimensions predicts the dynamical Higgs phenomenon [7] which, in contrast to the non-gauged model [8], is stable at least qualitatively against higher-order corrections. In this article we have then addressed the problem whether such a picture is really valid or not, and have investigated the possibility that topological excitations (vortices) of the model could be dynamically relevant to the long-distance properties. The latter issue is important for the former general question because topological excitations are non-mean-field-like objects and, if relevant, usually work toward disordering the system and restoring the symmetry broken by the mean-field ansatz, as is known in the dilute-instanton-gas arguments. This problem is of general importance, with no special regard to the space-time dimensionality.

To simplify the problem we have first derived the large- $N$  long-distance effective lagrangian along with the Witten's prescription in a non-gauged model [10]. We have kept a global chiral-U(1) symmetry without assuming any v.e.v. for the angle part  $\chi$  of the axial-U(1) order-parameter  $\sigma + i\pi$ , and have put a v.e.v. for the radial part the value of which is determined by the large- $N$  gap equation. The derived two-point effective action consists of the non-local part which is (axially) U(1) gauge-invariant, and of the contact mass term for the gauge field the coefficient ( $b$ ) of which is arbitrary and depends on a fermion-loop regularization scheme.

If the (axially) gauge-invariant scheme is chosen, one only obtains the non-local part. This part displays the dynamical Higgs mechanism in a gauge-invariant fashion *provided*  $\chi$  is restricted to be single-valued. The lowest-derivative part of this non-local action is a frozen U(1) Higgs model with two parameters. For this effective theory we have studied the long-distance relevance of multi-valued (vortex) configurations of  $\chi$ . With the help of the dual transformation, the partition function of the frozen U(1) Higgs model with an ensemble of single-vortex configurations has been shown to be equivalent with the system of many vortices interacting with a massive scalar field. This system has been further generalized

to incorporate an additional chemical potential. To study the effect of a new parameter  $y$  which controls the fermion mass, we have examined the dynamical response of the system to the vortex activation. The small  $y$  regime of the system with small fugacities ( $y_m \sim O(1)$ ) is characterized by the recursive recursion-relation method in a multi-valued (Higgs) phase characterized by  $y_m(\ell)$ . In the KT phase in the massless s-G system, hence *vortices are always relevant* at the crossover scale ( $\ell = \ell_c$ ), we have observed that due to a rapid increasing of the effective fugacities  $y_m(\ell)$  obeys a class of

Therefore it is strongly suggested that the effective theory of the axially U(1)-gauged four-Fermi model, corresponding to the  $y = 1$  limit, does *not* reach in the long distance limit, and is completely irrelevant and the Higgs mechanism is due to a general disordering (symmetry breaking) we shall *not* be allowed to expect the macroscopically.

If the (axially) gauge non-invariant scheme is chosen, fermion loops, the effective theory of the axially U(1) Higgs model with a non-zero gauge coupling, we have also studied the long-distance properties. Utilizing the double dual transformation, the system is equivalent to the system of vortices interacting with massive scalar fields. This system has been mapped to the system of massless and massive s-G fields. The result has been performed with the result that a KT-transition occurs in the small  $y$  regime (fig.12(b)). The results given in Appendix B suggest that in the



present four-Fermi theory undergoes a KT-type phase transition at

$$N = N_c \approx \frac{8(1+b)}{b}, \quad (5.1)$$

in the number  $N$  of fermion species (fig.12(b)). The large- $N$  ( $> N_c$ ) regime of the system constitutes a KT-like phase where topological excitations are irrelevant and the long-distance properties are characterized by a free massless scalar field. This phase disappears ( $N_c \rightarrow \infty$ ) in the gauge-invariant limit ( $b \rightarrow 0$ ) at which  $\kappa_0$  is zero and the massless field is frozen. In this limit the theory is thus consistently continued to the gauge-invariant scheme ( $b = 0$ ), and the combined results in both gauge-invariant and non-invariant schemes provides a unified view for the phase structure of the four-Fermi model in general schemes  $b \geq 0$ .

There are some points left to be clarified such as to determine the macroscopic order parameter characterizing the phase structure. To make the phase structure more precise and concrete it would be necessary to consider the v.e.v. of a Wilson loop operator [27] without relying upon a dilute-instanton-gas approximation. One unanswered technical problem in our recursion-relation analysis is that we have assumed a smooth momentum slicing procedure but have not specified it explicitly. Although the general possibility of taking such a slicing is argued in literatures [31] it would be desirable to present it in the explicit form.

In refs. [38], Banks et al. and Halpern studied the bosonization of the non-gauged  $SU(N)$  Thirring model. It may be an interesting further direction to apply the method to the present gauged model and to compare the results with those obtained here.

Anyhow the analysis developed in this article presents the prototype that the long-distance picture of the dynamical symmetry breaking based on a naive mean-field treatment should be modified even *qualitatively* due to the *topological* effects. Note that *their existence itself is not special to 1+1 dimensions nor to the abelian nature of the gauge group*. Then, it may be suspected that similar modifications of the long-distance picture *could* occur as well in higher-dimensional four-Fermi and Higgs models including those with non-abelian gauge symmetries. A semi-classical argument supporting this conjecture already exists in a certain model [39, 28]. In the RG point of view one important difference between four and lower than four dimensions may be that the gauge coupling constant is dimensionless in the former

while has positive mass dimensions in the gauge non-invariant scheme, though the long-ranged logarithmic interaction affects the long-distance properties of the system. The logical procedures developed here will be useful for the long-distance *quantum* dynamics in the gauge-invariant scheme.

Our results obtained for the gauge-invariant scheme for some low-dimensional systems in solid state physics and conductivity mentioned in the introduction suggest that the Meissner effect would not occur at finite temperature. It is to be treated *quantum* mechanically in the gauge-invariant scheme. Although the KT-type phase transition in the gauge-invariant scheme is very interesting, we are not sure whether a mass term of the gauge field could be generated in these systems.

With the different motivation from [31], we have performed a recursion-relation analysis for the  $U(1)$  harmonic ( $m = 1$ ) and drew the similar conclusion for the  $U(1)$  Higgs model.

The author would like to thank I. Inami, K. Shizuya for useful discussions and members of YITP (Uji) for their help.

## Appendix A. Evaluation of the recursion-relation analysis

In this appendix we present the details of the recursion-relation analysis of the mass generation from the original kinetic term  $(\partial\phi)^2$  we consider the operators  $\cos m\varphi$  within  $O(y^3)$  approximation. The procedure to that applicable for the gauge-invariant scheme where instead we take into account all the operators

The first-order cumulant  $\langle S_I \rangle$  is calculated easily with the result

$$\langle S_I \rangle = -\Lambda^2 \sum_{m=1} y_m A^{m^2}(0) \int d^2x \cos m\varphi'_x, \quad (\text{A.1})$$

where  $A(x) = e^{-G_x}$  is defined with the Green function  $G_x$  for  $h$

$$(2\pi^2\kappa)^{-1} G_x = \langle h(x)h(0) \rangle = \int_{\Lambda' < |p| < \Lambda} d^2p \frac{e^{ip \cdot x}}{p^2 + M^2}. \quad (\text{A.2})$$

To  $O(d\ell = \Lambda^{-1}d\Lambda)$  we evaluate

$$A^{m^2}(0) = 1 - m^2\pi\kappa(1+Z)^{-1}d\ell. \quad (\text{A.3})$$

In the second-order cumulant we consider terms of  $O(y_1^2) \sim O(y^2)$  and of  $O(y_1y_2) \sim O(y^3)$

$$\begin{aligned} & (-1/2)(\langle S_I^2 \rangle - \langle S_I \rangle^2) \\ = & (-1/4)y_1^2 A^2(0)\Lambda^4 \int d^2x \int d^2y \\ & [(A_{xy}^2 - 1)\cos(\varphi'_x + \varphi'_y) + (A_{xy}^{-2} - 1)\cos(\varphi'_x - \varphi'_y)] \\ & + (1/2)y_1y_2 A^5(0)\Lambda^4 \int d^2x \int d^2y \\ & [(A_{xy}^4 - 1)\cos(\varphi'_x + 2\varphi'_y) + (A_{xy}^{-4} - 1)\cos(\varphi'_x - 2\varphi'_y)] \\ \simeq & (1/4)y_1\pi^2\kappa A^2(0)\Lambda^2 \int d^2\xi \xi^2 C_\xi \int d^2z (\partial\phi'_z)^2 \\ & + (1/2)y_1y_2 A^5(0)\Lambda^4 \int d^2\xi \int d^2z [C_\xi(2 + C_\xi)\cos\varphi'_z + B_\xi(2 + B_\xi)\cos 3\varphi'_z] \\ & - (1/4)y_1^2 A^2(0)\Lambda^4 \int d^2\xi B_\xi \int d^2z \cos 2\varphi'_z, \end{aligned} \quad (\text{A.4})$$

where  $\xi \equiv x - y$ ,  $z \equiv (x + y)/2$ ,  $A_{xy} \equiv A(x - y)$ ,  $B_\xi \equiv A^2(\xi) - 1$ ,  $C_\xi \equiv A^{-2}(\xi) - 1$ . In the present approximation taken in subsect.3.2 we have neglected in the last semi-equality higher-derivative terms such as  $(\partial\varphi')_{(n \geq 2)}^{2n}$ ,  $(\partial\varphi')^{2n} \cos m\varphi'_{(n \geq 1)}$  and  $(\partial\varphi')^{2n} \sin m\varphi'_{(n \geq 1)}$ . To  $O(d\ell)$  we evaluate

$$\begin{aligned} \int d^2\xi B_\xi &= \int d^2\xi C_\xi = \frac{1}{2} \int d^2\xi B_\xi^2 = \frac{1}{2} \int d^2\xi C_\xi^2, \\ &= 4\pi^3\kappa^2(1+Z)^{-2}\Lambda^{-3}d\Lambda, \end{aligned} \quad (\text{A.5})$$

$$\int d^2\xi \xi^2 C_\xi = 4c\pi^2\kappa(1+Z)^{-1}\Lambda^{-5}d\Lambda, \quad (\text{A.6})$$

where  $c \equiv \int d\lambda \lambda^3 \tilde{J}_0(\lambda)$  is a dimensionless constant depending on a momentum-slicing procedure [34, 31]. Here  $\tilde{J}_0(\lambda)$  denotes a Bessel function modified so that

$\lambda$  integral converges [34] according to not specified here. Inserting (A.5) and

$$\begin{aligned} & (-1/2)(\langle S_I^2 \rangle - \langle S_I \rangle^2) \\ \longrightarrow & c\pi^4\kappa^2 y_1^2(1+Z)^{-1} \\ & + 8\pi^3\kappa^2 y_1 y_2(1+Z)^{-1} \\ & - \pi^3\kappa^2 y_1^2(1+Z)^{-1} \end{aligned}$$

Similarly we evaluate the third-order

$$\begin{aligned} & (1/6)(\langle S_I^3 \rangle - 3\langle S_I \rangle \langle S_I^2 \rangle) \\ = & \frac{1}{24} A^3(0) y_1^3 \Lambda^6 \iiint d^2x d^2y d^2z \\ & [(A_{xy}^2 A_{yz}^2 A_{zx}^2 - A_{xy}^2 - A_{yz}^2 - A_{zx}^2) \\ & + (\text{cyclic permutations})] \\ \simeq & \frac{1}{24} A^3(0) y_1^3 \Lambda^6 \iiint d^2\xi d^2\eta d^2\zeta \\ & [(B_\xi B_\eta + B_\eta B_{\xi+\eta} + B_{\xi+\eta} B_\xi) \\ & + 3(B_\xi C_\eta + C_\eta C_{\xi+\eta} + \text{cyclic})] \end{aligned}$$

To  $O(d\ell)$ , a careful evaluation of  $\xi, \eta$  is

$$\begin{aligned} & (1/6)(\langle S_I^3 \rangle - 3\langle S_I \rangle \langle S_I^2 \rangle) \\ \longrightarrow & -\frac{1}{3} A^3(0) y_1^3 \Lambda^6 \iiint d^2\xi d^2\eta d^2\zeta \\ \longrightarrow & -4\pi^5\kappa^3 y_1^3(1+Z)^{-3}\Lambda^2 c \end{aligned}$$

## Appendix B. An approximation for $b > 0$ system

We have seen in sect.4 that the condition  $X_0 > 0$  near  $Y=0$  only implies that our effective lagrangian is not valid since the original system (4.4) corresponding to the perturbation is not valid. Since the

coupled s-G system exist for *any* non-zero value of  $X_0$  and since we have considered operators being most infrared-important in a RG sense, it is plausible that our original model with a sufficiently large  $N$  is indeed in the KT phase. Although it is difficult to give the proof, we will develop here an approximate argument supporting partly this conjecture. The idea is as follows. Starting from the system (4.4), we integrate over all massive ( $\phi_1$ ) scalar modes ( $0 < |p| < \Lambda$ ). In a certain region of parameters  $e$  and  $N$ , the short-ranged interaction among vortices due to  $\phi_1$  can be neglected. The system is then well approximated by that only of a massless scalar field ( $\phi_0$ ) coupled to vortices with a sufficiently large chemical potential which is generated by the  $\phi_1$  fluctuation. Without introducing any additional chemical potential the system is now described by the massless s-G system with a small fugacity  $y \ll 1$ , for which the perturbative RG analysis directly applies.

First, the integration over all scalar fields  $\phi_0$  and  $\phi_1$  in (4.4) leads to the effective action

$$2\pi^2 \sum_{x_0, y_0} n(x_0) [\kappa_0 D(x_0 - y_0; 0) + \kappa_1 D(x_0 - y_0; M_1)] n(y_0). \quad (\text{B.1})$$

As in the pure XY model, an infrared divergence in  $D(0; 0)$  requires a neutrality condition  $\sum_{x_0} n(x_0) = 0$ . Under this condition the effective action (B.1) can be rewritten as

$$\begin{aligned} & \left[ 2c_0 \pi^2 \kappa_0 + \frac{\pi \kappa_1}{2} \ln \left( \frac{1 + Z_1}{Z_1} \right) \right] \sum_{x_0} n^2(x_0) \\ & + 2\pi^2 \sum_{x_0 \neq y_0} n(x_0) [\kappa_0 D'(x_0 - y_0; 0) + \kappa_1 D(x_0 - y_0; M_1)] n(y_0), \end{aligned} \quad (\text{B.2})$$

where  $c_0$  is a finite positive constant and  $D'$  is defined by

$$\begin{aligned} D'(x; 0) & \equiv D(x; 0) - D(0; 0) - c_0 \\ & \xrightarrow{|x|\Lambda \rightarrow \infty} -\frac{1}{2\pi} \ln |x|\Lambda. \end{aligned} \quad (\text{B.3})$$

The terms in the first line of (B.2) represents the chemical potential of each vortex generated by  $\phi_0$  and  $\phi_1$  fluctuations, and the second line expresses the vortex-vortex interaction due to them. As has been reviewed in subsect.3.1, the interaction ( $D(x; M_1)$ ) due to  $\phi_1$  is short-ranged and decays exponentially outside the range of  $O(Z_1^{-1})$ . On the other hand, from (B.2) the probability to find a vortex on a

given position reads

$$P = \exp(-2c_0 \pi^2 \kappa_0)$$

Hence, the average number of other vortices around a given vortex is evaluated to

$$n_1^* \sim \exp(-2c_0 \pi^2 \kappa_0)$$

For example, in the limit: (i)  $Z_1 \rightarrow 0$  both  $P$  and  $n_1^*$  vanish and the interaction in the large- $N$  and the very weak but

$$Z_1 \xrightarrow{N \rightarrow \infty} \infty$$

with  $\hat{e} \equiv e/\Lambda$  being a dimensionless gauge coupling, is dominated by that of a massless scalar field ( $\phi_0$ ) with a small chemical potential

$$\begin{aligned} Z &= \prod_x \int \mathcal{D}\phi_0(x) \sum_n \exp \left\{ -\frac{1}{2} \sum_{x_0} n^2(x_0) \right. \\ & \quad \left. + \ln y_0 \sum_{x_0} n^2(x_0) \right\}, \end{aligned}$$

This is equivalent to the massless s-G system where the perturbative RG analysis of the transition to occur at the critical point

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<sup>5</sup>In the case (i),  $Z_1$  must, however, be kept

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## Figure Captions

**Fig.1:** A  $\sigma$  (a dashed line) tadpole diagram in the equation of  $1/N$  expansion, which includes fermion propagators and the wavy NG ( $\pi$ ) boson.

**Fig.2:**  $\rho$  (dashed lines) tadpole diagram in the equation of  $1/N$  expansion, which contains fermion lines are fermion propagators and the wavy line is a massless KT ( $\chi$ ) boson. Infrared divergences are cancelled with each other.

**Fig.3:**  $\rho$  (dashed lines) tadpole diagram. The solid line is a fermion propagator.

**Fig.4:** Feynman diagrams which contribute to the equation in the leading order of  $1/N$  expansion. The wavy and dotted lines represent the NG boson and the fermion, respectively.

**Fig.5:** The RG flows for the mass parameter  $m$  in the  $(X, Y_1)$  plane. The dotted line is a phase boundary.

**Fig.6(a):** The RG behaviors of  $Y_1(\ell)$  as functions of a scale parameter  $\ell$ , in the small- $X$  ( $X(0) = 0.01, 0.1$ ) regime of the massive system.

**Fig.6(b):** The RG behaviors of  $Y_1(\ell)$  as functions of a scale parameter  $\ell$ , in the large- $X$  ( $X(0) = 1.0$ ) regime of the massive system.

**Fig.7:** The RG behaviors of  $Y_1(\ell)$  as functions of a scale parameter  $\ell$ , in the large- $X$  ( $X(0) = 1.0$ ) regime of the massive system. ( $Z(0) = 0.01, 0.1$ : dashed and dotted lines, respectively.)

**Fig.8(a):** The RG behaviors of  $Y_1(\ell)$  as functions of a scale parameter  $\ell$ , in the small- $X$  ( $X(0) = 0.01, 0.1$ ) regime of the massive system.

massive ( $Z(0) = 0.01$ ) s-G system.

**Fig.8(b):** The RG scaling behaviors of  $Y_1(\ell)$ ,  $Y_2(\ell)$ ,  $Y_3(\ell)$  and  $Z(\ell)$  as functions of a scale parameter  $\ell$ , plotted by a logarithmic scale in the vertical axis. Initial conditions are the same as those for fig.8(a).

**Fig.9:** The RG flows for the two-component massless s-G system ( $b = 1$ ), projected on a  $(X, Y_1)$  plane. The dotted line is a phase boundary.

**Fig.10:** The RG flows for the coupled s-G system ( $b = 1$ ) with  $Z_1(0) = 0.1$ , projected on a  $(X, Y_1)$  plane. The dotted line is a phase boundary.

**Fig.11(a):** The RG behaviors of  $Y_1(\ell)$ ,  $10^2 Y_2(\ell)$  and  $10^2 W(\ell)$  as functions of a scale parameter  $\ell$ , in the small- $X$  ( $X(0) = -0.02$ ) regime of the coupled s-G system ( $b = 1$ ) with  $Z_1(0) = 0.1$ .

**Fig.11(b):** The RG behaviors of  $Y_1(\ell)$ ,  $10^3 Y_2(\ell)$  and  $10^2 W(\ell)$  as functions of a scale parameter  $\ell$ , in the large- $X$  ( $X(0) = 0.05$ ) regime of the coupled s-G system ( $b = 1$ ) with  $Z_1(0) = 0.1$ .

**Fig.12(a):** The schematic behavior of the expected RG flows in the generalized scalar-vortex system with  $b = 0$ . The vertical line represents  $y$  and the horizontal line stands for other parameters ( $\kappa, \beta, \dots$ ) collectively.

**Fig.12(a):** The schematic behavior of the expected RG flows in the generalized scalar-vortex system with  $b > 0$ . The vertical line represents  $y$  and the horizontal line stands for other parameters ( $\kappa_j, \beta, \dots$ ) collectively.